

NAME OF PENSION FUND  
SCHEME NAME  
MONTH

ADITYA BIRLA SUN LIFE PENSION MANAGEMENT LIMITED  
G-TIER II  
Nov-19

Name of the Instrument	ISIN No.	Industry	Quantity	Market Value	% of Portfolio	Ratings
8.33 % KERALA SDL 30.05.2028	IN2020180039	State government securities	10,000.00	10,72,188.00	2.30%	
8.38% Telangana SDL 2049	IN4520180204	State government securities	10,000.00	11,28,305.00	2.42%	
7.33% MAHARASHTRA SDL 2027	IN2220170103	State government securities	12,000.00	12,14,667.60	2.61%	
SDL TAMIL NADU 8.05% 2028	IN3120180010	State government securities	10,000.00	10,53,500.00	2.26%	
8.19% Karnataka SDL 2029	IN1920180149	State government securities	10,000.00	10,65,329.00	2.29%	
8.08% Tamilnadu SDL 26.12.2028.	IN3120180200	State government securities	35,000.00	37,11,781.50	7.97%	
8.39% ANDHRA PRADESH SDL 06.02.2031	IN1020180411	State government securities	10,000.00	10,88,540.00	2.34%	
8.26% Government of India 02.08.2027	IN0020070036	central government securities	18,000.00	19,52,949.60	4.20%	
6.79% GSEC (15/MAY/2027) 2027	IN0020170026	central government securities	12,000.00	12,06,498.00	2.59%	
7.73% GS MD 19/12/2034	IN0020150051	central government securities	14,400.00	15,25,947.84	3.28%	
6.57% GOI 2033 (MD 05/12/2033)	IN0020160100	central government securities	28,600.00	27,54,180.00	5.92%	
7.61% GSEC 09.05.2030	IN0020160019	central government securities	13,500.00	14,13,855.00	3.04%	
8.28% GOI 21.09.2027	IN0020070069	central government securities	21,000.00	22,89,000.00	4.92%	
8.15% GSEC 24.11.2026	IN0020140060	central government securities	7,000.00	7,56,700.00	1.63%	
8.28% GOI 15.02.2032	IN0020060086	central government securities	7,000.00	7,68,503.40	1.65%	
7.88% GOI 19.03.2030	IN0020150028	central government securities	4,000.00	4,27,120.00	0.92%	
8.33% GS 7.06.2036	IN0020060045	central government securities	11,000.00	12,32,710.60	2.65%	
7.06 % GOI 10.10.2046	IN0020160068	central government securities	20,000.00	19,90,000.00	4.28%	
7.40% GOI 09.09.2035	IN0020050012	central government securities	24,000.00	24,68,400.00	5.30%	
7.68% GS 15.12.2023	IN0020150010	central government securities	5,000.00	5,26,000.00	1.13%	
8.32% GS 02.08.2032	IN0020070044	central government securities	10,000.00	10,99,412.00	2.36%	
8.83% GOI 12.12.2041	IN0020110063	central government securities	4,000.00	4,72,560.40	1.02%	
7.72% GOI 26.10.2055.	IN0020150077	central government securities	7,000.00	7,49,996.10	1.61%	
8.17% GS 2044 (01-DEC-2044).	IN0020140078	central government securities	33,000.00	36,82,496.40	7.91%	
7.62% GS 2039 (15-09-2039)	IN0020190024	central government securities	10,000.00	10,50,211.00	2.26%	
7.69% GOI 17.06.2043	IN0020190040	central government securities	10,000.00	10,62,000.00	2.28%	
8.13% GOI 22 june 2045	IN0020150044	State government securities	20,000.00	22,23,600.00	4.78%	
8.30% GS 02.07.2040	IN0020100031	State government securities	19,400.00	21,70,989.98	4.66%	
8.69% Tamil Nadu SDL 24.02.2026	IN3120150203	State government securities	3,500.00	3,79,017.45	0.81%	
8.13 % KERALA SDL 21.03.2028	IN2020170147	State government securities	1,900.00	2,01,111.20	0.43%	
<b>Total</b>				<b>4,27,37,570.07</b>	<b>90.57%</b>	
<b>Money Market Instruments:-</b>				<b>Market Value</b>	<b>% of Portfolio</b>	<b>Ratings</b>
- Treasury Bills				Nil	-	
- Money Market Mutual Funds				27,78,441.98	5.97%	
- Certificate of Deposits / Commercial Papers				Nil	-	
- Application Pending Allotment				Nil	-	
- Bank Fixed Deposits (< 1 Year)				Nil	-	
- Cash/ Cash Equivalent				5,36,363.69	1.15%	
- Other Current Assets ( Accrued Interest )				10,24,302.68	2.20%	
Net Current Assets				(5,32,424.39)	-1.14%	

<b>GRAND TOTAL</b>				<b>4,65,44,254.03</b>	<b>100.00%</b>	
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Average Maturity of Portfolio (in yrs)	15.52
Modified Duration (in yrs)	8.32
Yield to Maturity (%) (annualised)(at market price	7.06%

CREDIT RATING EXPOSURE						
Securities				Market Value	% of Portfolio	Ratings
Central Govt. Securities				3,18,23,130	68.37%	
State Development Loans				1,09,14,440	23.45%	
AAA / Equivalent					-	
A1+ (For Commercial Paper)					-	
AA+ / Equivalent					-	
AA / Equivalent						
AA- / Equivalent						
A+ / Equivalent						
A / Equivalent						
A- / Equivalent						
BBB+ / Equivalent						
BBB / Equivalent						